

DEPARTEMEN PENDIDIKAN NASIONAL
FAKULTAS EKONOMI DAN BISNIS UNIVERSITAS AIRLANGGA

PROGRAM STUDI: EKONOMI PEMBANGUNAN

ABSTRAK
SKRIPSI SARJANA EKONOMI

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JUDUL: ANALISIS HUBUNGAN OKUN'S LAW & PHILLIPS CURVE, PERTUMBUHAN OUTPUT, TINGKAT PENGANGGURAN, INFLASI, DAN JUMLAH UANG BEREDAR DI INDONESIA PERIODE 1975-2013

ISI: Dalam kerangka ilmu ekonomi makro *Okun's law* digunakan untuk mengetahui pengaruh pertumbuhan ekonomi dengan tingkat pengangguran. Hubungan antara laju inflasi dengan tingkat pengangguran dikenal dengan teori *Phillips curve*. Sementara hubungan antara inflasi dan jumlah uang beredar dengan pertumbuhan ekonomi dihubungkan dalam *aggregat demand relation*. Penelitian ini bertujuan untuk menganalisis hubungan yang terjadi antara ketiga teori tersebut dengan menggunakan *simultaneous equations model* (SEM) dan mengetahui tingkat *output* alamiah dan pengangguran alamiah di Indonesia. Hasil uji empiris menunjukkan bahwa pertumbuhan *output* berpengaruh signifikan terhadap tingkat pengangguran, sedangkan tingkat pengangguran tidak berpengaruh signifikan terhadap tingkat inflasi. Sementara itu, inflasi dan jumlah uang beredar berpengaruh signifikan terhadap pertumbuhan ekonomi di Indonesia. Berdasarkan perhitungan matematis dapat diketahui pertumbuhan *output* alamiah dan tingkat pengangguran alamiah di Indonesia sebesar 6,83% dan 5,38%.

Kata Kunci: *Okun's law, Phillips curve, aggregat demand relation, time series, simultaneous equations model, output* alamiah, dan pengangguran alamiah.

MINISTRY OF EDUCATION
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STUDY PROGRAM: ECONOMIC DEVELOPMENT

ABSTRACT
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TITLE: ANALYSIS OF THE RELATIONSHIP BETWEEN OKUN'S LAW & PHILLIPS CURVE, OUTPUT GROWTH, UNEMPLOYMENT RATE, INFLATION, AND MONEY GROWTH IN INDONESIA PERIOD 1975-2013.

ISI: In macro-economic framework Okun's law theory explains the relationship between output growth and unemployment rate. The relationship between inflation and unemployment rate known as Phillips curve. While the relationship between inflation and nominal money growth towards output growth known as aggregate demand relation. This study aims to analyze the relationship among these three macroeconomics variables using simultaneous equations model (SEM) and to estimate the natural rate of output and natural rate of unemployment in Indonesia. The empirical result shows that the output growth has significant effect on the unemployment rate. While the unemployment rate does not influence the inflation rate. Meanwhile, the inflation and nominal money growth have significant effect on the output growth. Based on the mathematical calculation, it can be said that the natural rate of output and natural rate of unemployment in Indonesia are 6,83% and 5,38%.

Keywords: Okun's law, Phillips curve, aggregate demand relation, simultaneous equations model, natural rate of output and natural rate of unemployment.